



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR




MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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March 1, 2012

TO: Supervisor Zev Yaroslavsky, Chairman
Supervisor Gloria Molina
Supervisor Mark Ridley-Thomas
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
JANUARY 2012**

The Report of Investments for the month of January 2012 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of January 2012 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The two schedules attached summarize important Treasury Pool information. The complete monthly Report of Investments can be found at the following link:

http://ttc.lacounty.gov/Proptax/investor_info.asp

If you have any questions, please contact me, or your staff may contact Nai-len Ishikawa, Assistant Treasurer and Tax Collector, at (213) 974-2139.

MJS:NI:rkW

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2012

SCHEDULE A

| <u>PORTFOLIO PROFILE</u> | <u>Pooled Surplus Investments</u> | <u>Specific Purpose Investments</u> |
|--|---|---|
| Inventory Balance at 01/31/12 | | |
| At Cost | \$ 25,628,997,389 | \$ 73,934,054 |
| At Market | \$ 25,701,419,594 | \$ 73,997,781 |
| Repurchase Agreements | \$ - | \$ - |
| Reverse Repurchase Agreements | \$ - | \$ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 20.27% | 0.00% |
| United States Government and Agency Obligations | 42.37% | 2.65% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 34.28% | 0.00% |
| Municipal Obligations | 0.03% | 6.85% |
| Corporate and Deposit Notes | 3.05% | 4.23% |
| Repurchase Agreements | 0.00% | 0.00% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 86.27% |
| 1-60 days | 50.90% | 0.00% |
| 61 days-1 year | 12.82% | 87.87% |
| Over 1 year | 36.28% | 12.13% |
| Weighted Average Days to Maturity | 568 | |

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 01/31/12 \$ 25,628,997,389

Market Value at 01/31/12 \$ 25,701,419,594

Average Daily Balance \$ 24,835,535,807

Gains and Losses:

For the Month \$ 739,093

For the Past 12 Months \$ 13,728,787

Unrealized Gains and Losses on Transfers
between Portfolio for the Month \$ -

Earnings for the Month \$ 18,968,707

Earnings for the Past 12 Months \$ 286,771,642

Earnings Rate for the Month 0.90%